

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
February 29, 2012 and 2011**

	<u>2012</u>	<u>2011</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,165,898</u>	<u>3,491,804</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,706,733	14,303,857
Non-retirement Domestic Equity Pool	17,686,467	14,466,099
EAFE International Equity Pool	380,474	903,529
SOA International Equity Pool	<u>8,312,140</u>	<u>8,358,244</u>
Total Marketable Debt and Equity Securities	<u>39,085,814</u>	<u>38,031,729</u>
Interest Receivable	<u>3,238</u>	<u>2,846</u>
Total Invested Assets	<u><u>\$ 43,254,950</u></u>	<u><u>\$ 41,526,379</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended February 29, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	3,238	11,941
Marketable debt and equity securities		
Broad Market Fixed Income Pool	3,967	730,796
Non-retirement Domestic Equity Pool	715,465	673,066
EAFE International Equity Pool	20,568	(30,897)
SOA International Equity Pool	444,736	(226,406)
Total marketable debt and equity securities	<u>1,184,736</u>	<u>1,146,559</u>
Total investment earnings (loss)	1,187,974	1,158,500
Total invested assets, beginning of period	42,066,976	42,096,450
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 43,254,950</u>	<u>\$ 43,254,950</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 2/29/2012

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		4,166	9.63%	
Total cash and cash equivalents	10.00%	6%-14%	4,166	9.63%	0.37%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,707	29.38%	-0.38%
Total Marketable debt securities	29.00%		12,707	29.38%	-0.38%
Equities					
SOA Int'l Equity Pools			8,312	19.22%	
EAFE International Equity Pool			380	0.88%	
Total International Equity Pools	21.00%	16%-26%	8,693	20.10%	0.90%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	17,686	40.89%	-0.89%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		43,252	100.00%	
Income Receivable			3		
Total Invested Assets At Fair Value			43,255		